



INDUSTRIAL AND COMMERCIAL BANK OF CHINA (ASIA) LIMITED

中國工商銀行(亞洲)有限公司

(Incorporated in Hong Kong with limited liability)

**STANDARD TEMPLATES FOR DISCLOSURES IN RELATION TO
LEVERAGE RATIO**

30 JUNE 2018

1(a) Leverage Ratio as at 30 June 2018

		(a)	(b)
		HK\$'000	
		T	T-1
On-balance sheet exposures			
1	On-balance sheet items (excluding those arising from derivative contracts and SFTs, but including collateral)	910,085,043	853,342,765
2	Less: Asset amounts deducted in determining Tier 1 capital	(4,443,652)	(4,544,130)
3	Total on-balance sheet exposures (excluding derivative contracts and SFTs)	905,641,391	848,798,635
Exposures arising from derivative contracts			
4	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	12,222,609	14,020,019
5	Add-on amounts for PFE associated with all derivative contracts	9,134,981	9,577,216
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework	-	-
7	Less: Deductions of receivables assets for cash variation margin provided under derivative contracts	(1,953,072)	(1,378,334)
8	Less: Exempted CCP leg of client-cleared trade exposures	-	-
9	Adjusted effective notional amount of written credit derivative contracts	-	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivative contracts	-	-
11	Total exposures arising from derivative contracts	19,404,518	22,218,901
Exposures arising from SFTs			
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	58,852,720	51,987,268
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	-	-
14	CCR exposure for SFT assets	5,564,096	5,359,978
15	Agent transaction exposures	-	-
16	Total exposures arising from SFTs	64,416,816	57,347,246
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	235,771,542	241,126,328
18	Less: Adjustments for conversion to credit equivalent amounts	(178,581,218)	(184,903,731)
19	Off-balance sheet items	57,190,324	56,222,597
Capital and total exposures			
20	Tier 1 capital	107,919,636	106,738,577
20a	Total exposures before adjustments for specific and collective provisions	1,046,653,049	984,587,379
20b	Adjustments for specific and collective provisions	(5,286,771)	(4,866,247)
21	Total exposures after adjustments for specific and collective provisions	1,041,366,278	979,721,132
Leverage ratio			
22	Leverage ratio	10.36%	10.89%

1(b) Summary Comparison Table as at 30 June 2018

		(a)
	Item	Value under the LR framework (HK\$'000)
1	Total consolidated assets as per published financial statements	975,202,788
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	1,100,758
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the applicable accounting standard but excluded from the LR exposure measure	-
4	Adjustments for derivative contracts	7,181,909
5	Adjustment for SFTs (i.e. repos and similar secured lending)	5,564,096
6	Adjustment for off-balance sheet ("OBS") items (i.e. conversion to credit equivalent amounts of OBS exposures)	57,190,124
6a	Adjustment for specific and collective provisions that are allowed to be excluded from exposure measure	(5,286,771)
7	Other adjustments	413,174
8	Leverage ratio exposure measure	1,041,366,278